

OSCILLATION OF A LOGISTIC DIFFERENCE EQUATION WITH SEVERAL DELAYS

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Received 13 January 2005; Revised 19 July 2005; Accepted 21 July 2005

For a delay difference equation $N(n+1) - N(n) = N(n) \sum_{k=1}^m a_k(n)(1 - N(g_k(n))/K)$, $a_k(n) \geq 0$, $g_k(n) \leq n$, $K > 0$, a connection between oscillation properties of this equation and the corresponding linear equations is established. Explicit nonoscillation and oscillation conditions are presented. Positiveness of solutions is discussed.

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1. Introduction

Difference equations provide an important framework for analysis of dynamical phenomena in biology, ecology, economics, and so forth. For example, in population dynamics discrete systems adequately describe organisms for which births occur in regular, usually short, breeding seasons.

Recently the problem of oscillation and nonoscillation of solutions for nonlinear delay difference equations has been intensively studied; see monographs [1, 2, 7–9] and references therein for more details.

In this paper we study the following nonlinear difference equation

$$N(n+1) - N(n) = N(n) \sum_{k=1}^m a_k(n) \left(1 - \frac{N(g_k(n))}{K} \right), \quad a_k(n) \geq 0, g_k(n) \leq n, K > 0, \quad (1.1)$$

where the number $g_k(n)$ is an integer (positive or negative) for every n and k . Equation (1.1) describes populations that die out completely at each generation and have birth rates that saturate for large population sizes $N = K$. Equation (1.1) is a discrete analogue

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of the well-known logistic differential equation with several delays

$$N'(t) = N(t) \sum_{k=1}^m a_k(t) \left(1 - \frac{N(g_k(t))}{K} \right). \quad (1.2)$$

Oscillation properties of (1.2) were considered in [3, 4, 12].

In [9] oscillation properties of another discrete analogue of autonomous equation (1.2)

$$N(n+1) = \frac{bN(n)}{1 + \sum_{k=1}^m a_k N(n - \sigma_k)} \quad (1.3)$$

were obtained.

In [14] the oscillation properties of the following equation were considered

$$N(n+1) = N(n) \exp \left\{ \sum_{k=1}^m a_k \left(1 - \frac{N(n - \sigma_k)}{K} \right) \right\}. \quad (1.4)$$

This equation can be treated as another discrete analogue of autonomous equation (1.2).

Note that in the nondelay case ($g_k(n) = n$, $\sigma_k = 0$) all solutions of (1.1), (1.3) and (1.4) are monotone, similar to the nondelay logistic equations (see, e.g., [6, 10]). However, unlike (1.2), solutions of (1.1) can become negative.

Oscillation of (1.1) with a single delay ($m = 1$) was investigated in [13], however conditions for the positiveness of solutions were not discussed. To the best of our knowledge there are no oscillation results for (1.1).

The paper is organized as follows. Section 2 contains some preliminaries and auxiliary results. In Section 3 we reduce oscillation (nonoscillation) of a nonlinear equation which is obtained from (1.1) by the substitution $x(n) = N(n)/K - 1$ to the oscillation (nonoscillation) problem for some linear equation. After applying these results and the developed oscillation theory for linear equations, in Section 4 sufficient conditions for oscillation (nonoscillation) of solutions of (1.1) about equilibrium K are presented. These conditions are sharp for constant parameters and the only delay. The results on the existence of nonoscillatory solutions provide that there exists a positive solution of (1.1). However oscillation conditions do not distinguish between eventually oscillatory solutions and eventually negative solutions (the population extincts at a certain step). Section 5 contains some discussion on the existence of positive solutions and relevant numerical simulations. As expected, if there is no global attractivity but the solution is positive, then we get asymptotically periodic oscillating solutions. It is to be noted that in the nondelay case ($\sigma_k = 0$) with a variable periodic equilibrium ($K = K(n)$) the existence of periodic solutions for (1.4) was studied in [17].

2. Preliminaries

In addition to (1.1) we consider the following scalar difference equation

$$x(n+1) - x(n) = - \sum_{k=1}^m a_k(n) (1 + x(n)) x(g_k(n)), \quad (2.1)$$

with initial conditions

$$x(n) = \varphi(n), \quad n \leq 0. \quad (2.2)$$

We assume that the following condition is satisfied

$$(a1) \quad a_k(n) \geq 0, \quad g_k(n) \leq n, \quad \lim_{n \rightarrow \infty} g_k(n) = \infty.$$

Equation (2.1) is obtained if we substitute in (1.1) $N(n) = K[x(n) + 1]$.

Consider also a linear difference equation

$$y(n+1) - y(n) = - \sum_{k=1}^l b_k(n) y(h_k(n)), \quad (2.3)$$

and the corresponding inequalities:

$$y(n+1) - y(n) \leq - \sum_{k=1}^l b_k(n) y(h_k(n)), \quad (2.4)$$

$$y(n+1) - y(n) \geq - \sum_{k=1}^l b_k(n) y(h_k(n)), \quad (2.5)$$

where for parameters of (2.3) conditions (a1) hold.

Definition 2.1. The solution $x(n)$ or $y(n)$ of (2.1) or (2.3), respectively, is called *nonoscillatory* (about zero) if it is eventually positive or eventually negative.

If such solution does not exist we say that all solutions of this equation are *oscillatory* (about zero).

LEMMA 2.2 [15]. Equation (2.3) has a nonoscillatory solution if and only if inequality (2.4) has an eventually positive solution and inequality (2.5) has an eventually negative solution.

Suppose $c_k(n) \leq b_k(n)$ and (2.3) has a nonoscillatory solution. Then the equation

$$y(n+1) - y(n) = - \sum_{k=1}^l c_k(n) y(h_k(n)) \quad (2.6)$$

also has a nonoscillatory solution.

LEMMA 2.3 [16]. (1) Suppose

$$\liminf_{n \rightarrow \infty} \sum_{k=1}^l b_k(n) > 0, \quad \liminf_{n \rightarrow \infty} \sum_{k=1}^l b_k(n) \frac{(n - h_k(n) + 1)^{n - h_k(n) + 1}}{(n - h_k(n))^{n - h_k(n)}} > 1. \quad (2.7)$$

Then all solutions of (2.3) are oscillatory.

(2) Suppose there exists $\lambda \in (0, 1)$, such that

$$\limsup_{n \rightarrow \infty} \sum_{k=1}^l b_k(n) \left[\lambda(1 - \lambda)^{n - h_k(n)} \right]^{-1} < 1. \quad (2.8)$$

Then (2.3) has a nonoscillatory solution.

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3. Oscillation and nonoscillation conditions

LEMMA 3.1. *Suppose*

$$\sum_{n=1}^{\infty} \sum_{k=1}^m a_k(n) = \infty. \quad (3.1)$$

If $x(n)$ is a nonoscillatory solution of (2.1), such that $1+x(n) > 0$, then $\lim_{n \rightarrow \infty} x(n) = 0$.

Proof. Without loss of generality we can assume that $x(n) > 0$, $n > 0$, $\varphi(n) \geq 0$.

Equality (2.1) implies that $0 < x(n+1) \leq x(n)$. Then there exists a nonnegative limit $l = \lim_{n \rightarrow \infty} x(n)$. Suppose $l > 0$. Equality (2.1) also implies

$$x(n+1) - x(0) = - \sum_{i=1}^n \sum_{k=1}^m a_k(i)(1+x(i))x(g_k(i)). \quad (3.2)$$

The left-hand side of (3.2) tends to $l - x(0)$. Equality (3.1) yields that the right-hand side of (3.2) tends to $-\infty$, which is a contradiction. Then $l = 0$. The lemma is proven. \square

THEOREM 3.2. *Suppose (3.1) holds and for some $\epsilon > 0$ all solutions of the following linear equation*

$$y(n+1) - y(n) = - \sum_{k=1}^m a_k(n)(1-\epsilon)y(g_k(n)) \quad (3.3)$$

are oscillatory. Then all solutions of (2.1) satisfying $x(n) > -1$ are oscillatory.

Proof. Suppose $x(n)$ is an eventually positive solution of (2.1). Without loss of generality we can assume $x(n) > 0$, $n \geq 0$. From equality (2.1) we have

$$x(n+1) - x(n) \leq - \sum_{k=1}^m a_k(n)x(g_k(n)). \quad (3.4)$$

It means that inequality (3.4) has an eventually positive solution. Lemma 2.2 implies that (3.3) has a nonoscillatory solution, which contradicts the hypothesis of the theorem.

Suppose now $x(n)$ is an eventually negative solution of (2.1). Without loss of generality we can assume $x(n) < 0$, $n \geq 0$. Lemma 3.1 implies that for some $N > 0$, $-\epsilon < x(n) < 0$, $n \geq N$. Hence from (2.1) we have

$$x(n+1) - x(n) \geq - \sum_{k=1}^m a_k(n)(1-\epsilon)x(g_k(n)), \quad (3.5)$$

for $n \geq N$. Then difference inequality (3.5) has an eventually negative solution. Lemma 2.2 implies that difference equation (3.3) has a nonoscillatory solution. This contradiction proves the theorem. \square

COROLLARY 3.3. *Suppose (3.1) holds and*

$$\liminf_{n \rightarrow \infty} \sum_{k=1}^m a_k(n) > 0, \quad \liminf_{n \rightarrow \infty} \sum_{k=1}^m a_k(n) \frac{(n - g_k(n) + 1)^{n - g_k(n) + 1}}{(n - g_k(n))^{n - g_k(n)}} > 1. \quad (3.6)$$

Then all solutions of (2.1) satisfying $x(n) > -1$ are oscillatory.

Proof. Inequality (3.6) implies that for some $\epsilon > 0$ we have

$$\liminf_{n \rightarrow \infty} \sum_{k=1}^m a_k(n)(1 - \epsilon) \frac{(n - g_k(n) + 1)^{n - g_k(n) + 1}}{(n - g_k(n))^{n - g_k(n)}} > 1. \quad (3.7)$$

By Lemma 2.3 all solutions of (3.3) are oscillatory. The reference to Theorem 3.2 completes the proof. \square

THEOREM 3.4. *Suppose for some $\epsilon > 0$ the following linear equation*

$$y(n+1) - y(n) = - \sum_{k=1}^m a_k(n)(1 + \epsilon)y(g_k(n)) \quad (3.8)$$

has a nonoscillatory solution. Then (2.1) also has a nonoscillatory solution.

Proof. Suppose $y(n)$ is an eventually positive solution of (3.8). Without loss of generality we can assume $y(n) > 0$, $n \geq 0$. Denote

$$u_0(n) = \frac{y(n) - y(n+1)}{y(n)}, \quad n \geq 0, \quad u_0(n) = 0, \quad n < 0. \quad (3.9)$$

Then $0 \leq u_0(n) < 1$ and

$$y(n) = y(0) \prod_{k=0}^{n-1} (1 - u_0(k)), \quad n > 0. \quad (3.10)$$

After substitution (3.10) into (3.8) we get an equality which justifies the following inequality

$$u_0(n) \geq \sum_{k=1}^m a_k(n)(1 + \epsilon) \prod_{i=g_k(n)}^{n-1} (1 - u_0(i))^{-1}. \quad (3.11)$$

Consider now for every n two sequences $\{u_l(n)\}$ and $\{v_l(n)\}$, $l = 0, 1, 2, \dots$,

$$u_{l+1}(n) = \sum_{k=1}^m a_k(n) \left[1 + \epsilon \prod_{i=0}^{n-1} (1 - v_l(i)) \right] \prod_{i=g_k(n)}^{n-1} (1 - u_l(i))^{-1}, \quad (3.12)$$

$$v_{l+1}(n) = \sum_{k=1}^m a_k(n) \left[1 + \epsilon \prod_{i=0}^{n-1} (1 - u_l(i)) \right] \prod_{i=g_k(n)}^{n-1} (1 - v_l(i))^{-1}, \quad (3.13)$$

where $u_0(n)$ is denoted by (3.9) and $v_0(n) \equiv 0$, $u_l(n) = v_l(n) = 0$, $n < 0$.

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Condition (3.11) implies

$$u_1(n) = \sum_{k=1}^m a_k(n)(1+\epsilon) \prod_{i=g_k(n)}^{n-1} (1-u_0(i))^{-1} \leq u_0(n). \quad (3.14)$$

We have

$$v_1(n) = \sum_{k=1}^m a_k(n) \left(1 + \epsilon \prod_{i=0}^{n-1} (1-u_0(i)) \right). \quad (3.15)$$

Consequently $0 = v_0(n) \leq v_1(n) \leq \sum_{k=1}^m a_k(n)(1+\epsilon) \leq u_1(n) \leq u_0(n) < 1$.

Then by induction

$$0 \leq v_l(n) \leq v_{l+1}(n) \leq u_{l+1}(n) \leq u_l(n) < 1. \quad (3.16)$$

Hence there exist sequences

$$u(n) = \lim_{l \rightarrow \infty} u_l(n), \quad v(n) = \lim_{l \rightarrow \infty} v_l(n), \quad (3.17)$$

which implies

$$0 \leq v_l(n) \leq u_l(n) \leq u_0(n) < 1. \quad (3.18)$$

Hence $0 \leq v(n) \leq u(n) \leq u_0(n) < 1$, $u(n) = v(n) = 0$, $n < 0$.

Equalities (3.12)-(3.13) imply

$$u(n) = \sum_{k=1}^m a_k(n) \left[1 + \epsilon \prod_{i=0}^{n-1} (1-v(i)) \right] \prod_{i=g_k(n)}^{n-1} (1-u(i))^{-1}, \quad (3.19)$$

$$v(n) = \sum_{k=1}^m a_k(n) \left[1 + \epsilon \prod_{i=0}^{n-1} (1-u(i)) \right] \prod_{i=g_k(n)}^{n-1} (1-v(i))^{-1}. \quad (3.20)$$

Consider now a nonlinear operator

$$(Tw)(n) = \sum_{k=1}^m a_k(n) \left[1 + \epsilon \prod_{i=0}^{n-1} (1-w(i)) \right] \prod_{i=g_k(n)}^n (1-w(i))^{-1}, \quad (3.21)$$

$$0 \leq n \leq N, w(n) = 0, n < 0$$

in the finite dimensional space $l^\infty(N)$ with the norm

$$\|w\|_{l^\infty(N)} = \max_{0 \leq n \leq N} |w(n)|. \quad (3.22)$$

This operator is compact and for every $w(n)$, such that $0 \leq v(n) \leq w(n) \leq u(n)$, we have $v(n) \leq (Tw)(n) \leq u(n)$. Hence there exists a nonnegative solution $w_0(n)$, $0 \leq n \leq N$, of

the equation $w = Tw$. Then

$$w_0(n) = \sum_{k=1}^m a_k(n) \left[1 + \epsilon \prod_{i=0}^{n-1} (1 - w_0(i)) \right] \prod_{i=g_k(n)}^{n-1} (1 - w_0(i))^{-1}, \quad (3.23)$$

$$0 \leq n \leq N, w_0(n) = 0, n \leq 0.$$

Therefore the function

$$x(n) = \prod_{i=0}^{n-1} (1 - w_0(i)), \quad 0 \leq n \leq N, x(n) = 0, n < 0, x(0) = 1, \quad (3.24)$$

is a positive solution of (2.1) for $0 \leq n \leq N$. Since N is an arbitrary integer, then this completes the proof. \square

COROLLARY 3.5. *Suppose there exists $\lambda \in (0, 1)$, such that*

$$\limsup_{n \rightarrow \infty} \sum_{k=1}^m a_k(n) [\lambda(1 - \lambda)^{n - g_k(n)}]^{-1} < 1. \quad (3.25)$$

Then (2.1) has a nonoscillatory solution.

Proof is based on Lemma 2.3 and Theorem 3.4.

4. Main oscillation results

Consider now logistic difference equation (1.1), where $K > 0$ and for the functions $a_k(n)$, $g_k(n)$ conditions (a1) hold.

Motivated by applications, in this section we consider only solutions $N(n)$ of (1.1) for which $N(n) > 0$, $n \geq 0$.

We study the oscillation of the solutions of (1.1) about the equilibrium point K .

Definition 4.1. The solution $N(n)$ of (1.1) is called *nonoscillatory about K* if $N(n) - K$ is eventually positive or eventually negative.

If such solution does not exist we say that all solutions of this equation are *oscillatory about K* .

Suppose $N(n)$ is a positive solution of (1.1) and define $x(n) = (N(n)/K) - 1$. Then $x(n)$ is a solution of (2.1) such that $1 + x(n) > 0$. Hence, oscillation (or nonoscillation) of $N(n)$ about K is equivalent to oscillation (or nonoscillation) of $x(n)$ about zero.

By applying Theorems 3.2, 3.4 and Corollaries 3.3, 3.5 we obtain the following results for (1.1).

THEOREM 4.2. *Suppose (3.1) holds. If $N(n)$ is a nonoscillatory about K positive solution of (1.1) then $\lim_{n \rightarrow \infty} N(n) = K$.*

THEOREM 4.3. *Suppose (3.1) holds and for some $\epsilon > 0$ all solutions of linear equation (3.3) are oscillatory. Then all positive solutions of (1.1) are oscillatory about K .*

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COROLLARY 4.4. *Suppose (3.1) and (3.6) hold. Then all positive solutions of (1.1) are oscillatory about K .*

THEOREM 4.5. *Suppose for some $\epsilon > 0$ linear equation (3.8) has a nonoscillatory solution. Then (1.1) also has a positive nonoscillatory about K solution.*

COROLLARY 4.6. *Suppose there exists $\lambda \in (0,1)$ such that (3.25) holds. Then (1.1) has a positive nonoscillatory about K solution.*

5. Existence of positive solutions

As it is known [3], for positive initial conditions the solution of delay logistic differential equation (1.2) is positive. The delay logistic difference equations (1.3)-(1.4) enjoy the same property. However for difference equations (1.1) this is not true.

Example 5.1. Consider the following equation

$$N(n+1) - N(n) = N(n)(1 - N(n-1)). \quad (5.1)$$

If $N(-1) = 3$, $N(0) = 1$, then $N(n) < 0$, $n > 0$.

Thus it is interesting to find such constraints on initial conditions and parameters of the equation for which the solution of (1.1) will be positive.

Everywhere above we considered only positive solutions of (1.1). In this section we discuss sufficient conditions for positiveness of solutions and present some results of numerical simulations. To this end let us consider for any number b an auxiliary linear equation

$$y(n+1) - y(n) = - \sum_{k=1}^m a_k(n)(1+b)y(g_k(n)) \quad (5.2)$$

with the initial conditions

$$y(n) = \varphi(n), \quad n \leq 0. \quad (5.3)$$

THEOREM 5.2. *Suppose (a1) holds, there exists a constant A , $0 < A < 1$, such that as far as for the initial condition (5.3) inequality $|\varphi(n)| < A$ holds and $|b| < A$, then a solution of the linear equation (5.2) satisfies*

$$|y(n)| < A. \quad (5.4)$$

Then all solutions of (1.1), with initial conditions

$$|N(n) - K| < AK, \quad n \leq 0, \quad (5.5)$$

are positive for any $n > 0$. Moreover, the solution of (1.1) satisfies (5.5) for any n .

Proof. After the transformation $x(n) = N(n)/K - 1$ (1.1) turns into (2.1), and the solution of (1.1) is positive if and only if in (2.1) $x(n) > -1$ for any n . Under the conditions of the theorem if initial values $x(n)$ ($n \leq 0$) belong to the interval $(-A, A)$ then $-A < x(n) < A$ for any n . Since $A < 1$, then $x(n) > -1$, therefore $N(n)$ is positive. \square

COROLLARY 5.3. *Suppose (a1) is satisfied and for some A , $0 < A < 1$,*

$$\lambda = (1 + A) \sup_n \sum_{k=1}^m a_k(n)(n - g_k(n)) < 1. \quad (5.6)$$

Then any solution of (1.1) satisfying initial condition (5.5) is positive.

Proof. Suppose that for (5.2) with $|b| < A$ for initial condition (5.3) we have $|\varphi(n)| \leq A$. [5, Theorem 2.2] and condition (5.6) imply

$$|y(n)| \leq \max_{n \leq 0} |\varphi(n)| \leq A \quad (5.7)$$

for the solution of (5.2). Hence all conditions of Theorem 5.2 are satisfied. Therefore the solution of (1.1) is positive. \square

Finally, let us consider the high order difference equation with a constant delay

$$N(n+1) - N(n) = aN(n)[1 - N(n-h)], \quad (5.8)$$

where h is a positive integer. In accordance with Corollary 3.5 and previous results (5.8) has a nonoscillatory about $K = 1$ solution if

$$a < \frac{h^h}{(h+1)^{h+1}}. \quad (5.9)$$

The condition of asymptotic stability of the linear equation

$$y(n+1) - y(n) = -ay(n-h) \quad (5.10)$$

was obtained in [11]: if

$$0 < a < 2 \cos \frac{h\pi}{2h+1}, \quad (5.11)$$

then (5.10) is asymptotically stable.

When reviewing [13] Ladas made the following conjecture (see, e.g., MathSciNet for the review of [13]). Under the same condition (5.11) (5.8) will have positive solutions for $|N(n) - 1| < \varepsilon$, $n \leq 0$, where ε is small enough. However this condition is far from being necessary.

It is to be noted that in numerical simulations we could observe that under condition (5.11) solutions are positive for any “reasonable” initial conditions (by reasonable initial conditions we mean initial conditions for which $N(n) > 0$, $-h \leq n \leq h$, i.e., there is no immediate extinction at the initial segment with the length of delay h). There are also values of parameter a for which (5.10) is not asymptotically stable, however the solution of (1.1) does not extinct. In Figure 5.1 we also demonstrate the numerical bounds which where found for the existence of positive solutions (for “reasonable” initial conditions). Above the curve “positive solutions” in Figure 5.1, for arbitrary small initial conditions (not all zeros) the solution eventually becomes less than zero. The numerically found

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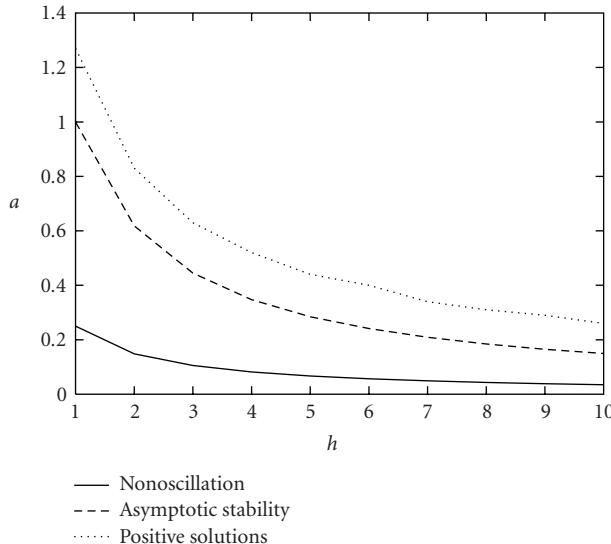


Figure 5.1. Bounds for oscillation, asymptotic stability and existence of positive solutions for (5.8). The first two estimates are found by formulas (5.9), (5.11), while the latter curve is established numerically.

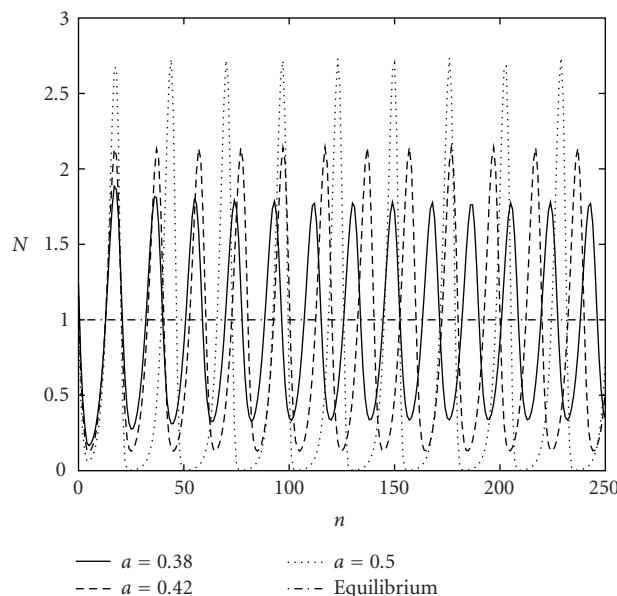


Figure 5.2. The solutions of (5.8) for the initial conditions with the delay $h = 4$ and $a = 0.38$, $a = 0.42$, $a = 0.5$, respectively. The solution is not asymptotically stable. Solutions are asymptotically periodic, with the amplitude growing with the growth of a . Here $N(n) = 2$, $n \leq 0$.

constraints are less restrictive compared to oscillation bounds and asymptotic stability conditions.

It is expected that in the range of parameter a between extinction and asymptotic stability we get asymptotically periodic solutions. Figure 5.2 illustrates this fact.

Acknowledgments

L. Berezansky was partially supported by Israeli Ministry of Absorption. E. Braverman was partially supported by the NSERC Research Grant and the AIF Research Grant.

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As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

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Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

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